



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 21/01/2013 to 21/01/2013

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/21	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/01/21	2025	07/02/2013			Bond Future	113.7776	113.7776	113.7874	113.7874	0.009	0.0000	0.0000	0
2013/01/21	2025	07/02/2013	110.99	Call	Bond Future	2,787.6500	2.7876	2,797.4000	2.7974	0.350	0	0	0
2013/01/21	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	2025	07/02/2013	111.00	Call	Bond Future	2,777.6500	2.7776	2,787.4000	2.7874	0.351	0	0	0
2013/01/21	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	2025	07/02/2013	111.01	Call	Bond Future	2,767.6500	2.7676	2,777.4000	2.7774	0.352	0	0	0
2013/01/21	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	2038	07/02/2013			Bond Future	113.9327	113.9327	113.9445	113.9445	0.010	0.0000	0.0000	0
2013/01/21	2038	07/02/2013	105.99	Call	Bond Future	7,942.7500	7.9427	7,954.4600	7.9545	0.147	0	0	0
2013/01/21	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	2038	07/02/2013	106.00	Call	Bond Future	7,932.7500	7.9327	7,944.4600	7.9445	0.148	0	0	0
2013/01/21	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	2038	07/02/2013	106.01	Call	Bond Future	7,922.7500	7.9227	7,934.4600	7.9345	0.148	0	0	0
2013/01/21	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	2050	07/02/2013			Bond Future	120.5422	120.5422	120.5551	120.5551	0.011	0.0000	0.0000	122
2013/01/21	2050	07/02/2013	112.99	Call	Bond Future	7,552.1600	7.5522	7,565.0700	7.5651	0.171	0	0	0
2013/01/21	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	2050	07/02/2013	113.00	Call	Bond Future	7,542.1600	7.5422	7,555.0700	7.5551	0.171	0	0	0
2013/01/21	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	2050	07/02/2013	113.01	Call	Bond Future	7,532.1600	7.5322	7,545.0700	7.5451	0.171	0	0	0
2013/01/21	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	AL7T	07/02/2013			Index Future	490.0690	490.0690	490.1550	490.1550	0.018	0.0000	0.0000	12
2013/01/21	AL7T	02/05/2013			Index Future	496.2460	496.2460	496.3330	496.3330	0.018	0.0000	0.0000	0
2013/01/21	ALBI	07/02/2013			Index Future	437.3420	437.3420	437.3020	437.3020	(0.009)	0.0000	0.0000	1,064
2013/01/21	ALBI	02/05/2013			Index Future	442.8550	442.8550	442.8140	442.8140	(0.009)	0.0000	0.0000	0
2013/01/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/01/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/01/21	EL28	07/02/2013			Bond Future	114.6773	114.6773	114.6898	114.6898	0.011	0.0000	0.0000	0
2013/01/21	EL28	07/02/2013	113.01	Call	Bond Future	1,667.3300	1.6673	1,679.7900	1.6798	0.747	0	0	0
2013/01/21	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	EL28	07/02/2013	112.99	Call	Bond Future	1,687.3300	1.6873	1,699.7900	1.6998	0.738	0	0	0
2013/01/21	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	EL28	07/02/2013	113.00	Call	Bond Future	1,677.3300	1.6773	1,689.7900	1.6898	0.743	0	0	0
2013/01/21	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	ES33	07/02/2013			Bond Future	8.6187	92.4012	8.6429	92.1892	0.281	0.0000	0.0000	303
2013/01/21	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	ES33	07/02/2013	8.54	Put	Bond Future	694.7700	0.6948	906.7400	0.9067	30.509	0	0	0
2013/01/21	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	ES33	07/02/2013	8.55	Put	Bond Future	606.0800	0.6061	818.0500	0.8181	34.974	0	0	0
2013/01/21	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	ES33	07/02/2013	8.56	Put	Bond Future	517.5200	0.5175	729.4900	0.7295	40.959	0	0	0
2013/01/21	GOVI	07/02/2013			GOVI	437.3150	437.3150	437.2740	437.2740	(0.009)	0.0000	0.0000	335
2013/01/21	GOVI	07/02/2013	432.99	Call	GOVI	43,250.0000	4.3250	42,840.0000	4.2840	(0.948)	0	0	0
2013/01/21	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	GOVI	07/02/2013	433.00	Call	GOVI	43,150.0000	4.3150	42,740.0000	4.2740	(0.950)	0	0	0
2013/01/21	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	GOVI	07/02/2013	433.01	Call	GOVI	43,050.0000	4.3050	42,640.0000	4.2640	(0.952)	0	0	0
2013/01/21	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	GOVI	02/05/2013			GOVI	442.8280	442.8280	442.7850	442.7850	(0.010)	0.0000	0.0000	0
2013/01/21	GOVI	02/05/2013	432.99	Call	GOVI	98,380.0000	9.8380	97,950.0000	9.7950	(0.437)	0	0	0
2013/01/21	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	GOVI	02/05/2013	433.00	Call	GOVI	98,280.0000	9.8280	97,850.0000	9.7850	(0.438)	0	0	0
2013/01/21	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	GOVI	02/05/2013	433.01	Call	GOVI	98,180.0000	9.8180	97,750.0000	9.7750	(0.438)	0	0	0
2013/01/21	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/21	IGOV	07/02/2013			Index Future	200.7740	200.7740	200.7100	200.7100	(0.032)	0.0000	0.0000	608
2013/01/21	IGOV	02/05/2013			Index Future	203.3050	203.3050	203.2400	203.2400	(0.032)	0.0000	0.0000	0
2013/01/21	ILBI	07/02/2013			Index Future	544.5400	544.5400	543.7830	543.7830	(0.139)	0.0000	0.0000	183
2013/01/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/21	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0

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2013/01/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/21	JBAF	20/02/2013			Jibar Tradeable Future	5.0600	94.9400	5.0500	94.9500	(0.198)	0.0000	0.0000	0
2013/01/21	JBAF	20/03/2013			Jibar Tradeable Future	5.0500	94.9500	5.0300	94.9700	(0.396)	0.0000	0.0000	1,000
2013/01/21	JBAF	17/04/2013			Jibar Tradeable Future	5.0100	94.9900	5.0100	94.9900	0.000	0.0000	0.0000	0
2013/01/21	JBAF	15/05/2013			Jibar Tradeable Future	4.9900	95.0100	5.0000	95.0000	0.200	0.0000	0.0000	0
2013/01/21	JBAF	19/06/2013			Jibar Tradeable Future	4.9700	95.0300	4.9800	95.0200	0.201	0.0000	0.0000	500
2013/01/21	JBAF	17/07/2013			Jibar Tradeable Future	4.9600	95.0400	4.9700	95.0300	0.202	0.0000	0.0000	0
2013/01/21	JBAF	18/09/2013			Jibar Tradeable Future	4.9600	95.0400	4.9600	95.0400	0.000	0.0000	0.0000	2,200
2013/01/21	JBAF	18/12/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	2,000
2013/01/21	JBAF	19/03/2014			Jibar Tradeable Future	5.1000	94.9000	5.1200	94.8800	0.392	0.0000	0.0000	1,500
2013/01/21	JBAF	18/06/2014			Jibar Tradeable Future	5.2200	94.7800	5.2400	94.7600	0.383	0.0000	0.0000	800
2013/01/21	JBAF	17/09/2014			Jibar Tradeable Future	5.3600	94.6400	5.3800	94.6200	0.373	0.0000	0.0000	0
2013/01/21	JBAF	17/12/2014			Jibar Tradeable Future	5.5100	94.4900	5.5600	94.4400	0.907	0.0000	0.0000	0
2013/01/21	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/21	R023	07/02/2013			Bond Future	6.7214	110.9531	6.7258	110.9193	0.066	0.0000	0.0000	1,630
2013/01/21	R023	07/02/2013	7.04	Call	Bond Future	2,374.3300	2.3743	2,340.6200	2.3406	(1.420)	0	0	0
2013/01/21	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R023	07/02/2013	7.05	Call	Bond Future	2,447.7500	2.4478	2,414.0400	2.4140	(1.377)	0	0	0
2013/01/21	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R023	07/02/2013	7.06	Call	Bond Future	2,521.1000	2.5211	2,487.3900	2.4874	(1.337)	0	0	0
2013/01/21	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R023	02/05/2013			Bond Future	6.7680	108.3769	6.7726	108.3429	0.068	0.0000	0.0000	2
2013/01/21	R023	02/05/2013	7.05	Call	Bond Future	2,061.3100	2.0613	2,027.3500	2.0274	(1.647)	0	0	0
2013/01/21	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R023	02/05/2013	7.06	Call	Bond Future	2,133.4700	2.1335	2,099.5100	2.0995	(1.592)	0	0	0
2013/01/21	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R023	02/05/2013	7.04	Call	Bond Future	1,989.0900	1.9891	1,955.1300	1.9551	(1.707)	0	0	0
2013/01/21	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R023	01/08/2013			Bond Future	6.8194	109.8030	6.8242	109.7686	0.070	0.0000	0.0000	0
2013/01/21	R023	01/08/2013	7.29	Call	Bond Future	3,333.1900	3.3332	3,298.7900	3.2988	(1.032)	0	0	0
2013/01/21	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R023	01/08/2013	7.30	Call	Bond Future	3,402.5600	3.4026	3,368.1600	3.3682	(1.011)	0	0	0
2013/01/21	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R023	01/08/2013	7.31	Call	Bond Future	3,471.8700	3.4719	3,437.4700	3.4375	(0.991)	0	0	0
2013/01/21	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R157	07/02/2013			Bond Future	5.3418	125.0421	5.3315	125.0698	(0.194)	0.0000	0.0000	6,033
2013/01/21	R157	07/02/2013	6.28	Call	Bond Future	2,475.9800	2.4760	2,503.6400	2.5036	1.117	0	0	0
2013/01/21	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R157	07/02/2013	6.50	Call	Bond Future	3,047.0000	3.0470	3,074.6600	3.0747	0.908	0	0	0
2013/01/21	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R157	07/02/2013	6.70	Call	Bond Future	3,563.0100	3.5630	3,590.6700	3.5907	0.776	0	0	0
2013/01/21	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/21	R157	07/02/2013	6.75	Call	Bond Future	3,691.5500	3.6915	3,719.2100	3.7192	0.749	0	0	0
2013/01/21	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R157	07/02/2013	6.80	Call	Bond Future	3,819.9100	3.8199	3,847.5700	3.8476	0.724	0	0	0
2013/01/21	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R157	02/05/2013			Bond Future	5.3487	119.7471	5.3371	119.7753	(0.217)	0.0000	0.0000	13,241
2013/01/21	R157	02/05/2013	5.35	Call	Bond Future	473.8900	0.4739	481.3600	0.4814	1.576	0	0	0
2013/01/21	R157	02/05/2013	5.35	Put	Bond Future	470.6300	0.4706	449.8900	0.4499	(4.407)	0	0	0
2013/01/21	R157	02/05/2013	5.36	Call	Bond Future	486.3900	0.4864	494.0900	0.4941	1.583	0	0	0
2013/01/21	R157	02/05/2013	5.36	Put	Bond Future	458.8000	0.4588	438.2900	0.4383	(4.470)	0	0	0
2013/01/21	R157	02/05/2013	5.34	Call	Bond Future	461.5900	0.4616	468.8200	0.4688	1.566	0	0	0
2013/01/21	R157	02/05/2013	5.34	Put	Bond Future	482.6700	0.4827	461.6900	0.4617	(4.347)	0	0	0
2013/01/21	R157	07/11/2013			Bond Future	5.3643	116.2177	5.3489	116.2469	(0.288)	0.0000	0.0000	0
2013/01/21	R157	07/11/2013	5.61	Call	Bond Future	937.8500	0.9378	952.4100	0.9524	1.552	0	0	0
2013/01/21	R157	07/11/2013	5.61	Put	Bond Future	474.3300	0.4743	459.6600	0.4597	(3.093)	0	0	0
2013/01/21	R157	07/11/2013	5.59	Call	Bond Future	914.4600	0.9145	928.7700	0.9288	1.565	0	0	0
2013/01/21	R157	07/11/2013	5.59	Put	Bond Future	488.5800	0.4886	473.6600	0.4737	(3.054)	0	0	0
2013/01/21	R157	07/11/2013	5.60	Call	Bond Future	926.1200	0.9261	940.5500	0.9406	1.558	0	0	0
2013/01/21	R157	07/11/2013	5.60	Put	Bond Future	481.4200	0.4814	466.6200	0.4666	(3.074)	0	0	0
2013/01/21	R186	07/02/2013			Bond Future	7.2329	129.8010	7.2473	129.6521	0.200	0.0000	0.0000	60,947
2013/01/21	R186	07/02/2013	7.00	Call	Bond Future	497.8400	0.4978	381.8400	0.3818	(23.301)	0	0	10,300
2013/01/21	R186	07/02/2013	7.00	Put	Bond Future	2,932.2200	2.9322	2,965.1700	2.9652	1.124	0	0	0
2013/01/21	R186	07/02/2013	7.25	Call	Bond Future	1,476.8900	1.4769	1,291.7100	1.2917	(12.539)	0	0	670
2013/01/21	R186	07/02/2013	7.25	Put	Bond Future	1,300.5400	1.3005	1,264.3100	1.2643	(2.786)	0	0	0
2013/01/21	R186	07/02/2013	7.29	Call	Bond Future	1,700.7700	1.7008	1,509.5000	1.5095	(11.246)	0	0	0
2013/01/21	R186	07/02/2013	7.29	Put	Bond Future	1,113.4700	1.1135	1,071.1500	1.0711	(3.801)	0	0	100
2013/01/21	R186	07/02/2013	7.75	Call	Bond Future	5,289.9000	5.2899	5,116.0700	5.1161	(3.286)	0	0	1,000
2013/01/21	R186	07/02/2013	7.75	Put	Bond Future	106.4800	0.1065	81.6000	0.0816	(23.366)	0	0	0
2013/01/21	R186	07/02/2013	8.00	Call	Bond Future	7,603.2600	7.6033	7,447.0700	7.4471	(2.054)	0	0	0
2013/01/21	R186	07/02/2013	8.00	Put	Bond Future	19.0100	0.0190	11.7700	0.0118	(38.085)	0	0	150
2013/01/21	R186	07/02/2013	8.45	Call	Bond Future	11,742.1000	11.7421	11,592.9200	11.5929	(1.270)	0	0	0
2013/01/21	R186	07/02/2013	8.45	Put	Bond Future	0.3500	0.0004	0.1200	0.0001	(65.714)	0	0	0
2013/01/21	R186	07/02/2013	8.47	Call	Bond Future	11,922.0600	11.9221	11,772.9300	11.7729	(1.251)	0	0	0
2013/01/21	R186	07/02/2013	8.47	Put	Bond Future	0.2800	0.0003	0.1000	0.0001	(64.286)	0	0	0
2013/01/21	R186	07/02/2013	7.50	Call	Bond Future	3,149.3300	3.1493	2,952.4100	2.9524	(6.253)	0	0	540
2013/01/21	R186	07/02/2013	7.50	Put	Bond Future	434.4800	0.4345	386.5100	0.3865	(11.041)	0	0	0
2013/01/21	R186	07/02/2013	8.50	Call	Bond Future	12,191.2900	12.1913	12,042.2100	12.0422	(1.223)	0	0	0
2013/01/21	R186	07/02/2013	8.50	Put	Bond Future	0.2000	0.0002	0.0700	0.0001	(65.000)	0	0	0
2013/01/21	R186	07/02/2013	8.55	Call	Bond Future	12,638.0800	12.6381	12,489.0500	12.4890	(1.179)	0	0	0
2013/01/21	R186	07/02/2013	8.55	Put	Bond Future	0.1200	0.0001	0.0400	0.0000	(66.667)	0	0	0
2013/01/21	R186	07/02/2013	8.32	Call	Bond Future	10,563.1200	10.5631	10,413.4300	10.4134	(1.417)	0	0	0
2013/01/21	R186	07/02/2013	8.32	Put	Bond Future	1.2900	0.0013	0.5500	0.0006	(57.364)	0	0	2,000
2013/01/21	R186	02/05/2013			Bond Future	7.2902	131.3648	7.3050	131.2142	0.204	0.0000	0.0000	3,850
2013/01/21	R186	02/05/2013	7.39	Call	Bond Future	3,817.2300	3.8172	3,685.8000	3.6858	(3.443)	0	0	0
2013/01/21	R186	02/05/2013	7.39	Put	Bond Future	2,811.6200	2.8116	2,830.7800	2.8308	0.681	0	0	0
2013/01/21	R186	02/05/2013	7.40	Call	Bond Future	3,872.7900	3.8728	3,740.7000	3.7407	(3.411)	0	0	0
2013/01/21	R186	02/05/2013	7.40	Put	Bond Future	2,767.0600	2.7671	2,785.5600	2.7856	0.669	0	0	0
2013/01/21	R186	02/05/2013	7.41	Call	Bond Future	3,928.7800	3.9288	3,796.0300	3.7960	(3.379)	0	0	0

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2013/01/21	R186	02/05/2013	7.41	Put	Bond Future	2,723.0400	2.7230	2,740.8800	2.7409	0.655	0	0	0
2013/01/21	R186	02/05/2013	6.75	Call	Bond Future	1,225.2900	1.2253	1,149.3800	1.1494	(6.195)	0	0	114
2013/01/21	R186	02/05/2013	6.75	Put	Bond Future	6,864.0200	6.8640	6,938.7000	6.9387	1.088	0	0	0
2013/01/21	R186	07/11/2013			Bond Future	7.4250	129.6010	7.4409	129.4466	0.214	0.0000	0.0000	0
2013/01/21	R186	07/11/2013	8.15	Call	Bond Future	9,763.8300	9.7638	9,629.3600	9.6294	(1.377)	0	0	0
2013/01/21	R186	07/11/2013	8.15	Put	Bond Future	2,990.0700	2.9901	3,010.0500	3.0100	0.668	0	0	0
2013/01/21	R186	07/11/2013	8.16	Call	Bond Future	9,825.6200	9.8256	9,690.8900	9.6909	(1.371)	0	0	0
2013/01/21	R186	07/11/2013	8.16	Put	Bond Future	2,962.0400	2.9620	2,981.7600	2.9818	0.666	0	0	0
2013/01/21	R186	07/11/2013	8.75	Call	Bond Future	13,614.5400	13.6145	13,468.1700	13.4682	(1.075)	0	0	0
2013/01/21	R186	07/11/2013	8.75	Put	Bond Future	1,616.1000	1.6161	1,624.1800	1.6242	0.500	0	0	130
2013/01/21	R186	07/11/2013	8.14	Call	Bond Future	9,702.1700	9.7022	9,567.9600	9.5680	(1.383)	0	0	0
2013/01/21	R186	07/11/2013	8.14	Put	Bond Future	3,018.3300	3.0183	3,038.5700	3.0386	0.671	0	0	0
2013/01/21	R189	07/02/2013			Bond Future	217.8921	217.8921	217.9017	217.9017	0.004	0.0000	0.0000	154
2013/01/21	R189	07/02/2013	212.99	Call	Bond Future	4,902.1400	4.9021	4,911.6900	4.9117	0.195	0	0	0
2013/01/21	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R189	07/02/2013	213.00	Call	Bond Future	4,892.1400	4.8921	4,901.6900	4.9017	0.195	0	0	0
2013/01/21	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R189	07/02/2013	213.01	Call	Bond Future	4,882.1400	4.8821	4,891.6900	4.8917	0.196	0	0	0
2013/01/21	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R197	07/02/2013			Bond Future	287.1884	287.1884	287.2121	287.2121	0.008	0.0000	0.0000	2,633
2013/01/21	R197	07/02/2013	278.99	Call	Bond Future	8,198.4000	8.1984	8,222.1400	8.2221	0.290	0	0	0
2013/01/21	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R197	07/02/2013	279.00	Call	Bond Future	8,188.4000	8.1884	8,212.1400	8.2121	0.290	0	0	0
2013/01/21	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R197	07/02/2013	279.01	Call	Bond Future	8,178.4000	8.1784	8,202.1400	8.2021	0.290	0	0	0
2013/01/21	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R197	02/05/2013			Bond Future	290.8080	290.8080	290.8319	290.8319	0.008	0.0000	0.0000	40
2013/01/21	R197	02/05/2013	282.39	Call	Bond Future	8,417.9900	8.4180	8,441.8800	8.4419	0.284	0	0	0
2013/01/21	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R197	02/05/2013	282.40	Call	Bond Future	8,407.9900	8.4080	8,431.8800	8.4319	0.284	0	0	0
2013/01/21	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R197	02/05/2013	282.41	Call	Bond Future	8,397.9900	8.3980	8,421.8800	8.4219	0.284	0	0	0
2013/01/21	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R201	07/02/2013			Bond Future	5.0731	107.6928	5.0632	107.7109	(0.196)	0.0000	0.0000	1,540
2013/01/21	R201	07/02/2013	4.98	Call	Bond Future	55.8700	0.0559	52.9500	0.0529	(5.226)	0	0	0
2013/01/21	R201	07/02/2013	4.98	Put	Bond Future	225.9200	0.2259	204.8300	0.2048	(9.335)	0	0	0
2013/01/21	R201	07/02/2013	5.60	Call	Bond Future	955.4600	0.9555	973.5200	0.9735	1.890	0	0	0
2013/01/21	R201	07/02/2013	5.60	Put	Bond Future	0.1500	0.0002	0.0400	0.0000	(73.333)	0	0	0
2013/01/21	R201	07/02/2013	6.20	Call	Bond Future	2,029.5600	2.0296	2,047.7300	2.0477	0.895	0	0	0
2013/01/21	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R201	07/02/2013	6.25	Call	Bond Future	2,118.4300	2.1184	2,136.6000	2.1366	0.858	0	0	0
2013/01/21	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R201	07/02/2013	6.30	Call	Bond Future	2,207.2000	2.2072	2,225.3700	2.2254	0.823	0	0	0
2013/01/21	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R201	02/05/2013			Bond Future	5.0449	108.9902	5.0333	109.0088	(0.230)	0.0000	0.0000	4

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/21	R201	02/05/2013	4.05	Call	Bond Future	0.6100	0.0006	0.5900	0.0006	(3.279)	0	0	0
2013/01/21	R201	02/05/2013	4.05	Put	Bond Future	1,609.6500	1.6097	1,591.0400	1.5910	(1.156)	0	0	0
2013/01/21	R201	02/05/2013	4.06	Call	Bond Future	0.6800	0.0007	0.6500	0.0007	(4.412)	0	0	0
2013/01/21	R201	02/05/2013	4.06	Put	Bond Future	1,593.3800	1.5934	1,574.7600	1.5748	(1.169)	0	0	0
2013/01/21	R201	02/05/2013	4.04	Call	Bond Future	0.5600	0.0006	0.5300	0.0005	(5.357)	0	0	0
2013/01/21	R201	02/05/2013	4.04	Put	Bond Future	1,625.9300	1.6259	1,607.3100	1.6073	(1.145)	0	0	0
2013/01/21	R201	07/11/2013			Bond Future	4.9225	107.5072	4.9049	107.5264	(0.357)	0.0000	0.0000	0
2013/01/21	R201	07/11/2013	4.80	Call	Bond Future	280.6200	0.2806	287.4400	0.2874	2.430	0	0	0
2013/01/21	R201	07/11/2013	4.80	Put	Bond Future	415.2500	0.4152	402.7800	0.4028	(3.003)	0	0	0
2013/01/21	R201	07/11/2013	4.81	Call	Bond Future	285.8300	0.2858	292.7400	0.2927	2.418	0	0	0
2013/01/21	R201	07/11/2013	4.81	Put	Bond Future	409.4600	0.4095	397.0800	0.3971	(3.023)	0	0	0
2013/01/21	R201	07/11/2013	4.79	Call	Bond Future	275.4700	0.2755	282.1900	0.2822	2.439	0	0	0
2013/01/21	R201	07/11/2013	4.79	Put	Bond Future	421.1000	0.4211	408.5300	0.4085	(2.985)	0	0	0
2013/01/21	R202	07/02/2013			Bond Future	218.1299	218.1299	217.8091	217.8091	(0.147)	0.0000	0.0000	50,656
2013/01/21	R202	07/02/2013	204.99	Call	Bond Future	13,139.9000	13.1399	12,819.0900	12.8191	(2.441)	0	0	0
2013/01/21	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R202	07/02/2013	205.00	Call	Bond Future	13,129.9000	13.1299	12,809.0900	12.8091	(2.443)	0	0	0
2013/01/21	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R202	07/02/2013	205.01	Call	Bond Future	13,119.9000	13.1199	12,799.0900	12.7991	(2.445)	0	0	0
2013/01/21	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R202	02/05/2013			Bond Future	220.8791	220.8791	220.5544	220.5544	(0.147)	0.0000	0.0000	1
2013/01/21	R202	02/05/2013	211.04	Call	Bond Future	9,839.1000	9.8391	9,514.4300	9.5144	(3.300)	0	0	0
2013/01/21	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R202	02/05/2013	211.05	Call	Bond Future	9,829.1000	9.8291	9,504.4300	9.5044	(3.303)	0	0	0
2013/01/21	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R202	02/05/2013	211.06	Call	Bond Future	9,819.1000	9.8191	9,494.4300	9.4944	(3.307)	0	0	0
2013/01/21	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R203	07/02/2013			Bond Future	5.7823	113.2267	5.7617	113.3136	(0.357)	0.0000	0.0000	19,398
2013/01/21	R203	07/02/2013	5.54	Call	Bond Future	92.1800	0.0922	86.2200	0.0862	(6.466)	0	0	10,000
2013/01/21	R203	07/02/2013	5.54	Put	Bond Future	1,118.8500	1.1189	1,025.9000	1.0259	(8.308)	0	0	0
2013/01/21	R203	07/02/2013	6.11	Call	Bond Future	1,422.0000	1.4220	1,488.3200	1.4883	4.664	0	0	12,600
2013/01/21	R203	07/02/2013	6.11	Put	Bond Future	52.1600	0.0522	31.4900	0.0315	(39.628)	0	0	3,254
2013/01/21	R203	07/02/2013	6.45	Call	Bond Future	2,771.2400	2.7712	2,856.9100	2.8569	3.091	0	0	0
2013/01/21	R203	07/02/2013	6.45	Put	Bond Future	2.0200	0.0020	0.7000	0.0007	(65.347)	0	0	0
2013/01/21	R203	07/02/2013	6.55	Call	Bond Future	3,177.2200	3.1772	3,263.7600	3.2638	2.724	0	0	0
2013/01/21	R203	07/02/2013	6.55	Put	Bond Future	0.6300	0.0006	0.1800	0.0002	(71.429)	0	0	0
2013/01/21	R203	07/02/2013	6.65	Call	Bond Future	3,582.2500	3.5823	3,669.1000	3.6691	2.424	0	0	0
2013/01/21	R203	07/02/2013	6.65	Put	Bond Future	0.1800	0.0002	0.0400	0.0000	(77.778)	0	0	30,250
2013/01/21	R203	07/02/2013	6.94	Call	Bond Future	4,747.3400	4.7473	4,834.3300	4.8343	1.832	0	0	0
2013/01/21	R203	07/02/2013	6.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R203	07/02/2013	7.15	Call	Bond Future	5,581.4000	5.5814	5,668.3900	5.6684	1.559	0	0	0
2013/01/21	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R203	07/02/2013	6.50	Call	Bond Future	2,974.2800	2.9743	3,060.4900	3.0605	2.899	0	0	0
2013/01/21	R203	07/02/2013	6.50	Put	Bond Future	1.1400	0.0011	0.3600	0.0004	(68.421)	0	0	0
2013/01/21	R203	02/05/2013			Bond Future	5.8136	110.4343	5.7916	110.5225	(0.378)	0.0000	0.0000	22
2013/01/21	R203	02/05/2013	5.90	Call	Bond Future	1,144.7200	1.1447	1,181.1500	1.1811	3.182	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/21	R203	02/05/2013	5.90	Put	Bond Future	798.5300	0.7985	746.7200	0.7467	(6.488)	0	0	0
2013/01/21	R203	02/05/2013	5.91	Call	Bond Future	1,167.4100	1.1674	1,204.4400	1.2044	3.172	0	0	0
2013/01/21	R203	02/05/2013	5.91	Put	Bond Future	781.2600	0.7813	730.0500	0.7300	(6.555)	0	0	0
2013/01/21	R203	02/05/2013	5.89	Call	Bond Future	1,122.2900	1.1223	1,158.1000	1.1581	3.191	0	0	0
2013/01/21	R203	02/05/2013	5.89	Put	Bond Future	816.0800	0.8161	763.6500	0.7636	(6.425)	0	0	0
2013/01/21	R203	07/11/2013			Bond Future	5.8948	109.2974	5.8693	109.3883	(0.433)	0.0000	0.0000	0
2013/01/21	R203	07/11/2013	571.00	Call	Bond Future	107,067.8800	107.0679	107,158.7800	107.1588	0.085	0	0	0
2013/01/21	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R203	07/11/2013	5.99	Call	Bond Future	1,710.8900	1.7109	1,752.7400	1.7527	2.446	0	0	0
2013/01/21	R203	07/11/2013	5.99	Put	Bond Future	1,372.9200	1.3729	1,323.8700	1.3239	(3.573)	0	0	0
2013/01/21	R203	07/11/2013	6.00	Call	Bond Future	1,730.4300	1.7304	1,772.6200	1.7726	2.438	0	0	0
2013/01/21	R203	07/11/2013	6.00	Put	Bond Future	1,357.0300	1.3570	1,308.3200	1.3083	(3.589)	0	0	0
2013/01/21	R203	07/11/2013	6.01	Call	Bond Future	1,750.1000	1.7501	1,792.6200	1.7926	2.430	0	0	0
2013/01/21	R203	07/11/2013	6.01	Put	Bond Future	1,341.2900	1.3413	1,292.9100	1.2929	(3.607)	0	0	0
2013/01/21	R203	07/11/2013	5.71	Call	Bond Future	1,211.1800	1.2112	1,243.7200	1.2437	2.687	0	0	15
2013/01/21	R203	07/11/2013	5.71	Put	Bond Future	1,870.9800	1.8710	1,812.6200	1.8126	(3.119)	0	0	0
2013/01/21	R204	07/02/2013			Bond Future	6.0283	110.7585	6.0178	110.8128	(0.175)	0.0000	0.0000	16,672
2013/01/21	R204	07/02/2013	7.29	Call	Bond Future	6,273.4900	6.2735	6,327.7900	6.3278	0.866	0	0	0
2013/01/21	R204	07/02/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R204	07/02/2013	7.45	Call	Bond Future	7,037.1700	7.0372	7,091.4700	7.0915	0.772	0	0	0
2013/01/21	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R204	07/02/2013	7.95	Call	Bond Future	9,379.3000	9.3793	9,433.6000	9.4336	0.579	0	0	0
2013/01/21	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R204	07/02/2013	8.00	Call	Bond Future	9,609.8600	9.6099	9,664.1600	9.6642	0.565	0	0	0
2013/01/21	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R204	07/02/2013	8.05	Call	Bond Future	9,839.7800	9.8398	9,894.0800	9.8941	0.552	0	0	0
2013/01/21	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R204	02/05/2013			Bond Future	6.0674	112.0929	6.0563	112.1481	(0.183)	0.0000	0.0000	24
2013/01/21	R204	02/05/2013	6.30	Call	Bond Future	1,967.1000	1.9671	1,984.8100	1.9848	0.900	0	0	0
2013/01/21	R204	02/05/2013	6.30	Put	Bond Future	819.9200	0.8199	782.4700	0.7825	(4.568)	0	0	0
2013/01/21	R204	02/05/2013	6.31	Call	Bond Future	1,998.7900	1.9988	2,016.8900	2.0169	0.906	0	0	0
2013/01/21	R204	02/05/2013	6.31	Put	Bond Future	802.6300	0.8026	765.5700	0.7656	(4.617)	0	0	0
2013/01/21	R204	02/05/2013	6.29	Call	Bond Future	1,935.6600	1.9357	1,952.9700	1.9530	0.894	0	0	0
2013/01/21	R204	02/05/2013	6.29	Put	Bond Future	837.4900	0.8375	799.6400	0.7996	(4.519)	0	0	0
2013/01/21	R204	07/11/2013			Bond Future	6.1639	111.0777	6.1513	111.1346	(0.203)	0.0000	0.0000	0
2013/01/21	R204	07/11/2013	6.30	Call	Bond Future	2,470.2600	2.4703	2,490.9900	2.4910	0.839	0	0	0
2013/01/21	R204	07/11/2013	6.30	Put	Bond Future	1,855.5000	1.8555	1,819.3800	1.8194	(1.947)	0	0	0
2013/01/21	R204	07/11/2013	6.31	Call	Bond Future	2,496.0200	2.4960	2,516.9400	2.5169	0.838	0	0	0
2013/01/21	R204	07/11/2013	6.31	Put	Bond Future	1,836.2600	1.8363	1,800.3300	1.8003	(1.957)	0	0	0
2013/01/21	R204	07/11/2013	7.00	Call	Bond Future	4,541.8700	4.5419	4,575.9800	4.5760	0.751	0	0	0
2013/01/21	R204	07/11/2013	7.00	Put	Bond Future	832.4000	0.8324	809.6600	0.8097	(2.732)	0	0	180
2013/01/21	R204	07/11/2013	6.29	Call	Bond Future	2,444.6400	2.4446	2,465.1800	2.4652	0.840	0	0	0
2013/01/21	R204	07/11/2013	6.29	Put	Bond Future	1,874.9000	1.8749	1,838.5900	1.8386	(1.937)	0	0	0
2013/01/21	R206	07/02/2013			Bond Future	5.0951	102.7150	5.0903	102.7194	(0.095)	0.0000	0.0000	1,120
2013/01/21	R206	07/02/2013	4.76	Call	Bond Future	0.1800	0.0002	0.1000	0.0001	(44.444)	0	0	0
2013/01/21	R206	07/02/2013	4.76	Put	Bond Future	304.5500	0.3045	300.1000	0.3001	(1.461)	0	0	0

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2013/01/21	R206	07/02/2013	5.00	Call	Bond Future	16.7000	0.0167	14.8400	0.0148	(11.138)	0	0	0
2013/01/21	R206	07/02/2013	5.00	Put	Bond Future	102.9200	0.1029	96.6900	0.0967	(6.053)	0	0	0
2013/01/21	R206	07/02/2013	5.95	Call	Bond Future	770.2400	0.7702	774.6100	0.7746	0.567	0	0	0
2013/01/21	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R206	07/02/2013	6.00	Call	Bond Future	815.0000	0.8150	819.3700	0.8194	0.536	0	0	0
2013/01/21	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R206	07/02/2013	6.05	Call	Bond Future	859.7400	0.8597	864.1100	0.8641	0.508	0	0	0
2013/01/21	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R206	02/05/2013			Bond Future	5.0492	103.9525	5.0425	103.9570	(0.133)	0.0000	0.0000	23
2013/01/21	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R206	02/05/2013	3.40	Put	Bond Future	1,135.7800	1.1358	1,131.1900	1.1312	(0.404)	0	0	0
2013/01/21	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R206	02/05/2013	3.41	Put	Bond Future	1,128.8300	1.1288	1,124.2400	1.1242	(0.407)	0	0	0
2013/01/21	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R206	02/05/2013	3.39	Put	Bond Future	1,142.7300	1.1427	1,138.1400	1.1381	(0.402)	0	0	0
2013/01/21	R206	07/11/2013			Bond Future	4.2489	102.9827	4.2215	102.9877	(0.645)	0.0000	0.0000	0
2013/01/21	R206	07/11/2013	4.30	Call	Bond Future	52.5600	0.0526	54.9700	0.0550	4.585	0	0	0
2013/01/21	R206	07/11/2013	4.30	Put	Bond Future	43.4100	0.0434	40.9100	0.0409	(5.759)	0	0	0
2013/01/21	R206	07/11/2013	4.31	Call	Bond Future	53.5200	0.0535	55.9500	0.0559	4.540	0	0	0
2013/01/21	R206	07/11/2013	4.31	Put	Bond Future	42.5800	0.0426	40.1000	0.0401	(5.824)	0	0	0
2013/01/21	R206	07/11/2013	4.29	Call	Bond Future	51.6200	0.0516	53.9900	0.0540	4.591	0	0	0
2013/01/21	R206	07/11/2013	4.29	Put	Bond Future	44.2700	0.0443	41.7300	0.0417	(5.738)	0	0	0
2013/01/21	R207	07/02/2013			Bond Future	6.2648	106.0192	6.2542	106.0799	(0.169)	0.0000	0.0000	4,309
2013/01/21	R207	07/02/2013	7.66	Call	Bond Future	7,638.7600	7.6388	7,699.4900	7.6995	0.795	0	0	0
2013/01/21	R207	07/02/2013	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R207	07/02/2013	7.80	Call	Bond Future	8,367.0400	8.3670	8,427.7700	8.4278	0.726	0	0	0
2013/01/21	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R207	07/02/2013	8.20	Call	Bond Future	10,411.2200	10.4112	10,471.9500	10.4719	0.583	0	0	0
2013/01/21	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R207	07/02/2013	8.25	Call	Bond Future	10,662.9800	10.6630	10,723.7100	10.7237	0.570	0	0	0
2013/01/21	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R207	07/02/2013	8.30	Call	Bond Future	10,913.9200	10.9139	10,974.6500	10.9746	0.556	0	0	0
2013/01/21	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R207	02/05/2013			Bond Future	6.3100	107.2964	6.2989	107.3581	(0.176)	0.0000	0.0000	0
2013/01/21	R207	02/05/2013	6.45	Call	Bond Future	2,017.9600	2.0180	2,031.3800	2.0314	0.665	0	0	0
2013/01/21	R207	02/05/2013	6.45	Put	Bond Future	1,243.2000	1.2432	1,194.9700	1.1950	(3.880)	0	0	0
2013/01/21	R207	02/05/2013	6.46	Call	Bond Future	2,050.3300	2.0503	2,064.1400	2.0641	0.674	0	0	0
2013/01/21	R207	02/05/2013	6.46	Put	Bond Future	1,220.5200	1.2205	1,172.6800	1.1727	(3.920)	0	0	0
2013/01/21	R207	02/05/2013	6.44	Call	Bond Future	1,985.8500	1.9859	1,998.8900	1.9989	0.657	0	0	0
2013/01/21	R207	02/05/2013	6.44	Put	Bond Future	1,266.1800	1.2662	1,217.5700	1.2176	(3.839)	0	0	0
2013/01/21	R207	07/11/2013			Bond Future	6.4165	106.5455	6.4042	106.6090	(0.192)	0.0000	0.0000	0
2013/01/21	R207	07/11/2013	6.70	Call	Bond Future	3,462.2600	3.4623	3,486.9800	3.4870	0.714	0	0	0
2013/01/21	R207	07/11/2013	6.70	Put	Bond Future	2,011.3400	2.0113	1,972.5500	1.9725	(1.929)	0	0	0
2013/01/21	R207	07/11/2013	6.71	Call	Bond Future	3,492.8900	3.4929	3,517.8100	3.5178	0.713	0	0	0
2013/01/21	R207	07/11/2013	6.71	Put	Bond Future	1,991.2500	1.9913	1,952.6600	1.9527	(1.938)	0	0	0
2013/01/21	R207	07/11/2013	6.69	Call	Bond Future	3,431.7600	3.4318	3,456.2700	3.4563	0.714	0	0	0
2013/01/21	R207	07/11/2013	6.69	Put	Bond Future	2,031.6000	2.0316	1,992.6000	1.9926	(1.920)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/21	R208	07/02/2013			Bond Future	6.3895	104.7514	6.3941	104.7225	0.071	0.0000	0.0000	19,911
2013/01/21	R208	07/02/2013	8.00	Call	Bond Future	9,627.4700	9.6275	9,598.5100	9.5985	(0.301)	0	0	0
2013/01/21	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R208	07/02/2013	8.05	Call	Bond Future	9,907.9200	9.9079	9,878.9600	9.8790	(0.292)	0	0	0
2013/01/21	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R208	07/02/2013	8.83	Call	Bond Future	14,148.6100	14.1486	14,119.6500	14.1196	(0.205)	0	0	0
2013/01/21	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R208	07/02/2013	6.00	Call	Bond Future	80.1600	0.0802	55.5600	0.0556	(30.689)	0	0	12,250
2013/01/21	R208	07/02/2013	6.00	Put	Bond Future	2,592.2300	2.5922	2,596.5900	2.5966	0.168	0	0	0
2013/01/21	R208	07/02/2013	7.78	Call	Bond Future	8,380.8000	8.3808	8,351.8400	8.3518	(0.346)	0	0	0
2013/01/21	R208	07/02/2013	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R208	07/02/2013	7.85	Call	Bond Future	8,779.7200	8.7797	8,750.7600	8.7508	(0.330)	0	0	0
2013/01/21	R208	07/02/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R208	07/02/2013	7.95	Call	Bond Future	9,345.9600	9.3460	9,317.0000	9.3170	(0.310)	0	0	0
2013/01/21	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R208	02/05/2013			Bond Future	6.4318	102.6205	6.4365	102.5913	0.073	0.0000	0.0000	47
2013/01/21	R208	02/05/2013	6.66	Call	Bond Future	2,565.0700	2.5651	2,522.0900	2.5221	(1.676)	0	0	0
2013/01/21	R208	02/05/2013	6.66	Put	Bond Future	1,164.0300	1.1640	1,150.2100	1.1502	(1.187)	0	0	0
2013/01/21	R208	02/05/2013	6.64	Call	Bond Future	2,489.1100	2.4891	2,446.2300	2.4462	(1.723)	0	0	0
2013/01/21	R208	02/05/2013	6.64	Put	Bond Future	1,209.9100	1.2099	1,196.1900	1.1962	(1.134)	0	0	0
2013/01/21	R208	02/05/2013	6.65	Call	Bond Future	2,526.9500	2.5269	2,484.0200	2.4840	(1.699)	0	0	0
2013/01/21	R208	02/05/2013	6.65	Put	Bond Future	1,186.8000	1.1868	1,173.0300	1.1730	(1.160)	0	0	0
2013/01/21	R208	07/11/2013			Bond Future	6.5346	102.0334	6.5397	102.0036	0.078	0.0000	0.0000	0
2013/01/21	R208	07/11/2013	6.81	Call	Bond Future	3,923.0500	3.9231	3,889.9100	3.8899	(0.845)	0	0	0
2013/01/21	R208	07/11/2013	6.81	Put	Bond Future	2,333.2700	2.3333	2,329.9100	2.3299	(0.144)	0	0	0
2013/01/21	R208	07/11/2013	7.50	Call	Bond Future	6,562.0600	6.5621	6,526.6200	6.5266	(0.540)	0	0	0
2013/01/21	R208	07/11/2013	7.50	Put	Bond Future	1,121.9500	1.1219	1,116.2900	1.1163	(0.504)	0	0	230
2013/01/21	R208	07/11/2013	6.79	Call	Bond Future	3,855.6600	3.8557	3,822.6500	3.8226	(0.856)	0	0	0
2013/01/21	R208	07/11/2013	6.79	Put	Bond Future	2,380.2900	2.3803	2,377.0600	2.3771	(0.136)	0	0	0
2013/01/21	R208	07/11/2013	6.80	Call	Bond Future	3,889.2800	3.8893	3,856.2100	3.8562	(0.850)	0	0	0
2013/01/21	R208	07/11/2013	6.80	Put	Bond Future	2,356.6800	2.3567	2,353.3900	2.3534	(0.140)	0	0	0
2013/01/21	R209	07/02/2013			Bond Future	8.0135	83.8752	8.0379	83.6568	0.305	0.0000	0.0000	8,087
2013/01/21	R209	07/02/2013	8.63	Call	Bond Future	5,285.0100	5.2850	5,056.2600	5.0563	(4.328)	0	0	0
2013/01/21	R209	07/02/2013	8.63	Put	Bond Future	44.2100	0.0442	33.8800	0.0339	(23.366)	0	0	11,000
2013/01/21	R209	07/02/2013	8.83	Call	Bond Future	6,838.4500	6.8385	6,616.4900	6.6165	(3.246)	0	0	0
2013/01/21	R209	07/02/2013	8.83	Put	Bond Future	9.9300	0.0099	6.3900	0.0064	(35.650)	0	0	14,000
2013/01/21	R209	07/02/2013	8.95	Call	Bond Future	7,759.9800	7.7600	7,539.9800	7.5400	(2.835)	0	0	0
2013/01/21	R209	07/02/2013	8.95	Put	Bond Future	3.6700	0.0037	2.0900	0.0021	(43.052)	0	0	0
2013/01/21	R209	07/02/2013	9.06	Call	Bond Future	8,592.2400	8.5922	8,373.1400	8.3731	(2.550)	0	0	0
2013/01/21	R209	07/02/2013	9.06	Put	Bond Future	1.3600	0.0014	0.6800	0.0007	(50.000)	0	0	0
2013/01/21	R209	07/02/2013	9.10	Call	Bond Future	8,891.5700	8.8916	8,672.6700	8.6727	(2.462)	0	0	0
2013/01/21	R209	07/02/2013	9.10	Put	Bond Future	0.9200	0.0009	0.4400	0.0004	(52.174)	0	0	0
2013/01/21	R209	07/02/2013	9.00	Call	Bond Future	8,139.9100	8.1399	7,920.3800	7.9204	(2.697)	0	0	0
2013/01/21	R209	07/02/2013	9.00	Put	Bond Future	2.3800	0.0024	1.2700	0.0013	(46.639)	0	0	0
2013/01/21	R209	07/02/2013	9.05	Call	Bond Future	8,517.1200	8.5171	8,297.9600	8.2980	(2.573)	0	0	0
2013/01/21	R209	07/02/2013	9.05	Put	Bond Future	1.4900	0.0015	0.7500	0.0008	(49.664)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/21	R209	02/05/2013			Bond Future	8.0711	81.7441	8.0962	81.5232	0.310	0.0000	0.0000	97
2013/01/21	R209	02/05/2013	8.01	Call	Bond Future	2,677.9600	2.6780	2,528.9500	2.5290	(5.564)	0	0	0
2013/01/21	R209	02/05/2013	8.01	Put	Bond Future	3,221.1000	3.2211	3,292.9700	3.2930	2.231	0	0	0
2013/01/21	R209	02/05/2013	7.99	Call	Bond Future	2,595.5500	2.5956	2,448.7800	2.4488	(5.655)	0	0	0
2013/01/21	R209	02/05/2013	7.99	Put	Bond Future	3,317.6000	3.3176	3,391.7100	3.3917	2.234	0	0	0
2013/01/21	R209	02/05/2013	8.00	Call	Bond Future	2,636.3100	2.6363	2,488.4300	2.4884	(5.609)	0	0	0
2013/01/21	R209	02/05/2013	8.00	Put	Bond Future	3,268.8300	3.2688	3,341.8300	3.3418	2.233	0	0	0
2013/01/21	R209	07/11/2013			Bond Future	8.2053	80.8370	8.2317	80.6102	0.322	0.0000	0.0000	0
2013/01/21	R209	07/11/2013	8.81	Call	Bond Future	8,391.3500	8.3913	8,212.8800	8.2129	(2.127)	0	0	0
2013/01/21	R209	07/11/2013	8.81	Put	Bond Future	3,441.8400	3.4418	3,490.1800	3.4902	1.404	0	0	0
2013/01/21	R209	07/11/2013	9.50	Call	Bond Future	11,903.9400	11.9039	11,702.6900	11.7027	(1.691)	0	0	0
2013/01/21	R209	07/11/2013	9.50	Put	Bond Future	1,867.0700	1.8671	1,892.6300	1.8926	1.369	0	0	180
2013/01/21	R209	07/11/2013	8.79	Call	Bond Future	8,293.1700	8.2932	8,115.5300	8.1155	(2.142)	0	0	0
2013/01/21	R209	07/11/2013	8.79	Put	Bond Future	3,499.7000	3.4997	3,548.8700	3.5489	1.405	0	0	0
2013/01/21	R209	07/11/2013	8.80	Call	Bond Future	8,342.2100	8.3422	8,164.1600	8.1642	(2.134)	0	0	0
2013/01/21	R209	07/11/2013	8.80	Put	Bond Future	3,470.6600	3.4707	3,519.4200	3.5194	1.405	0	0	0
2013/01/21	R210	07/02/2013			Bond Future	166.6535	166.6535	166.1414	166.1414	(0.307)	0.0000	0.0000	1,237
2013/01/21	R210	07/02/2013	156.99	Call	Bond Future	9,663.5400	9.6635	9,151.4100	9.1514	(5.300)	0	0	0
2013/01/21	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R210	07/02/2013	157.00	Call	Bond Future	9,653.5400	9.6535	9,141.4100	9.1414	(5.305)	0	0	0
2013/01/21	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R210	07/02/2013	157.01	Call	Bond Future	9,643.5400	9.6435	9,131.4100	9.1314	(5.311)	0	0	0
2013/01/21	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R210	02/05/2013			Bond Future	166.8969	166.8969	166.3780	166.3780	(0.311)	0.0000	0.0000	7
2013/01/21	R210	02/05/2013	161.14	Call	Bond Future	5,756.9100	5.7569	5,238.0100	5.2380	(9.014)	0	0	0
2013/01/21	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R210	02/05/2013	161.15	Call	Bond Future	5,746.9100	5.7469	5,228.0100	5.2280	(9.029)	0	0	0
2013/01/21	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R210	02/05/2013	161.16	Call	Bond Future	5,736.9100	5.7369	5,218.0100	5.2180	(9.045)	0	0	0
2013/01/21	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R211	07/02/2013			Bond Future	126.1752	126.1752	126.1822	126.1822	0.006	0.0000	0.0000	522
2013/01/21	R211	07/02/2013	122.99	Call	Bond Future	3,185.2100	3.1852	3,192.1600	3.1922	0.218	0	0	0
2013/01/21	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R211	07/02/2013	123.00	Call	Bond Future	3,175.2100	3.1752	3,182.1600	3.1822	0.219	0	0	0
2013/01/21	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R211	07/02/2013	123.01	Call	Bond Future	3,165.2100	3.1652	3,172.1600	3.1722	0.220	0	0	0
2013/01/21	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R211	02/05/2013			Bond Future	127.7655	127.7655	127.7725	127.7725	0.005	0.0000	0.0000	7
2013/01/21	R211	02/05/2013	125.69	Call	Bond Future	2,075.5000	2.0755	2,082.5100	2.0825	0.338	0	0	0
2013/01/21	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R211	02/05/2013	125.70	Call	Bond Future	2,065.5000	2.0655	2,072.5100	2.0725	0.339	0	0	0
2013/01/21	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R211	02/05/2013	125.71	Call	Bond Future	2,055.5000	2.0555	2,062.5100	2.0625	0.341	0	0	0
2013/01/21	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R212	07/02/2013			Bond Future	133.1499	133.1499	133.1605	133.1605	0.008	0.0000	0.0000	10,659

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2013/01/21	R212	07/02/2013	128.99	Call	Bond Future	4,159.9300	4.1599	4,170.5400	4.1705	0.255	0	0	0
2013/01/21	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R212	07/02/2013	129.00	Call	Bond Future	4,149.9300	4.1499	4,160.5400	4.1605	0.256	0	0	0
2013/01/21	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R212	07/02/2013	129.01	Call	Bond Future	4,139.9300	4.1399	4,150.5400	4.1505	0.256	0	0	0
2013/01/21	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R212	02/05/2013			Bond Future	134.8281	134.8281	134.8389	134.8389	0.008	0.0000	0.0000	2,511
2013/01/21	R212	02/05/2013	131.09	Call	Bond Future	3,738.1300	3.7381	3,748.8900	3.7489	0.288	0	0	0
2013/01/21	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R212	02/05/2013	131.10	Call	Bond Future	3,728.1300	3.7281	3,738.8900	3.7389	0.289	0	0	0
2013/01/21	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R212	02/05/2013	131.11	Call	Bond Future	3,718.1300	3.7181	3,728.8900	3.7289	0.289	0	0	0
2013/01/21	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/21	R213	07/02/2013			Bond Future	7.7640	95.8346	7.7834	95.6580	0.250	0.0000	0.0000	10,414
2013/01/21	R213	07/02/2013	8.90	Call	Bond Future	9,564.2800	9.5643	9,386.7100	9.3867	(1.857)	0	0	0
2013/01/21	R213	07/02/2013	8.90	Put	Bond Future	1.7700	0.0018	0.8300	0.0008	(53.107)	0	0	0
2013/01/21	R213	07/02/2013	8.95	Call	Bond Future	9,950.7100	9.9507	9,773.4400	9.7734	(1.781)	0	0	0
2013/01/21	R213	07/02/2013	8.95	Put	Bond Future	1.1400	0.0011	0.5000	0.0005	(56.140)	0	0	0
2013/01/21	R213	07/02/2013	9.00	Call	Bond Future	10,334.6900	10.3347	10,157.6300	10.1576	(1.713)	0	0	0
2013/01/21	R213	07/02/2013	9.00	Put	Bond Future	0.7300	0.0007	0.3000	0.0003	(58.904)	0	0	0
2013/01/21	R213	07/02/2013	9.05	Call	Bond Future	10,716.1700	10.7162	10,539.2600	10.5393	(1.651)	0	0	0
2013/01/21	R213	07/02/2013	9.05	Put	Bond Future	0.4600	0.0005	0.1800	0.0002	(60.870)	0	0	0
2013/01/21	R213	02/05/2013			Bond Future	7.8212	93.4549	7.8411	93.2764	0.254	0.0000	0.0000	5
2013/01/21	R213	02/05/2013	7.86	Call	Bond Future	3,374.1500	3.3742	3,233.1400	3.2331	(4.179)	0	0	0
2013/01/21	R213	02/05/2013	7.86	Put	Bond Future	3,026.2200	3.0262	3,063.8000	3.0638	1.242	0	0	0
2013/01/21	R213	02/05/2013	7.84	Call	Bond Future	3,283.0300	3.2830	3,143.5800	3.1436	(4.248)	0	0	0
2013/01/21	R213	02/05/2013	7.84	Put	Bond Future	3,114.1200	3.1141	3,153.2600	3.1533	1.257	0	0	0
2013/01/21	R213	02/05/2013	7.85	Call	Bond Future	3,328.4200	3.3284	3,188.1900	3.1882	(4.213)	0	0	0
2013/01/21	R213	02/05/2013	7.85	Put	Bond Future	3,069.9400	3.0699	3,108.3000	3.1083	1.250	0	0	0
2013/01/21	R213	07/11/2013			Bond Future	7.9582	92.4759	7.9793	92.2926	0.265	0.0000	0.0000	0
2013/01/21	R213	07/11/2013	8.61	Call	Bond Future	8,704.9200	8.7049	8,554.2100	8.5542	(1.731)	0	0	0
2013/01/21	R213	07/11/2013	8.61	Put	Bond Future	3,274.0400	3.2740	3,306.6500	3.3067	0.996	0	0	0
2013/01/21	R213	07/11/2013	8.59	Call	Bond Future	8,601.8600	8.6019	8,451.7900	8.4518	(1.745)	0	0	0
2013/01/21	R213	07/11/2013	8.59	Put	Bond Future	3,330.5800	3.3306	3,363.8300	3.3638	0.998	0	0	0
2013/01/21	R213	07/11/2013	8.60	Call	Bond Future	8,653.3400	8.6533	8,502.9500	8.5029	(1.738)	0	0	0
2013/01/21	R213	07/11/2013	8.60	Put	Bond Future	3,302.2000	3.3022	3,335.1300	3.3351	0.997	0	0	0
2013/01/21	R214	07/02/2013			Bond Future	8.0484	85.8238	8.0778	85.5442	0.367	0.0000	0.0000	1,714
2013/01/21	R214	07/02/2013	8.59	Call	Bond Future	5,000.2800	5.0003	4,704.9800	4.7050	(5.906)	0	0	0
2013/01/21	R214	07/02/2013	8.59	Put	Bond Future	103.3200	0.1033	87.6400	0.0876	(15.176)	0	0	0
2013/01/21	R214	07/02/2013	8.60	Call	Bond Future	5,080.2000	5.0802	4,785.3200	4.7853	(5.804)	0	0	0
2013/01/21	R214	07/02/2013	8.60	Put	Bond Future	97.3600	0.0974	82.1000	0.0821	(15.674)	0	0	0
2013/01/21	R214	07/02/2013	8.61	Call	Bond Future	5,160.2500	5.1602	4,865.8000	4.8658	(5.706)	0	0	0
2013/01/21	R214	07/02/2013	8.61	Put	Bond Future	91.7000	0.0917	76.8700	0.0769	(16.172)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
<b>Total</b>											<b>357107</b>	